

Marcelo Daniel Gutierrez Mallea

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EDUCATION

- University of Lausanne (Switzerland) – Master of Science in Finance 2011- 2014
Master Thesis: Implementation of a Risk Management Tool under Extreme Value Theory for Portfolio Management
- University of Geneva (Switzerland) – Bachelor of Science in Economics 2008-2011
Dissertation Topic - Behavioral Economics: “Prospect Theory: An analysis of decision under risk”
- Patino Foundation – Scholarship 2007-2014
Selection: 5 students per year.
Preparation year – French, Advanced Mathematics, Physics and Chemistry
- Conservatoire de Musique de Genève (Switzerland) – Certificate of artistic studies in Piano Obtained in June 2012
14 years Certificate, Distinction: Very Good

PROFESSIONAL EXPERIENCE

- Union Bancaire Privée. (Finance & Banking), Geneva, Switzerland February 2013 – August 2013
Internship as Junior Portfolio Manager - Balanced Mandates
- Development of IT tools (MatLab – GUI, VBA), including databases, back testing and reporting.
 - Analyzing trends, market sentiment and macroeconomic indicators.
 - Modeling Volatility with ARCH/GARCH, Extreme Value Theory and time series analysis.
- AGENCE VIRTUELLE S.A. (Geneva, Switzerland) March 2011 – March 2012
Junior Web Data Analyst
- Marketing Intelligence Division, Econometric Analysis and Google Adwords’ campaigns optimization.
 - Data Reporting for internal and external use.
 - Statistical analysis of web data in order to make projections and identify market trends.
- FUNDACION MILENIO (Institute for Economic Analysis), Bolivia July 2009 – August 2009
- Economic Analysis division - Assistant
 - Data compilation and analysis for the elaboration of the Bolivian Economic Report I/2009 (published in August 2009)
 - Statistical inference from population and government surveys.

VOLUNTEER WORK – STUDENT JOBS

- JANAH Project (IECD – Beirut/Lebanon) May-July 2014
- Volunteer as teaching assistant in Mathematics, English and Music courses for Syrian refugees.
- SALES AGENT for HousingAnywhere.com (start up - Netherlands) Oct 2012 – Feb 2013
- Promoting a new accommodation finder platform for exchange students to universities and graduate schools
- TECHO (ONG - Bolivia) July - August 2012
- Volunteer in the house construction and fundraising projects.
- PRIVATE TEACHING, Switzerland
- University courses: Mathematics, Statistics & Probability, Microeconomics, Numerical Methods. 2009 - 2014
 - Others: Piano Lessons 2009 - 2010

SKILLS & ACTIVITIES

- Linguistics: Spanish: Native, French: Fluent, English: Fluent, German: Basic level
- Computer Skills: C++, MatLab, R, S-plus, VBA, SQL, LaTeX, Microsoft Office, Maple, Bloomberg.
- Activities & Hobbies: Staff for the Luna Classics Festival (Nyon, Suisse) August 2014
International Physics Olympiads, (SPAIN), National Representative June 2005
Chess, 2nd place, Bolivian National Championship February 2003
Swimming, Climbing, Travelling.